

State of California
Pooled Money Investment Account
Market Valuation
8/31/2013

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 15,873,261,121.33	\$ 15,890,144,100.00	NA
Notes	\$ 17,463,691,397.96	\$ 17,466,670,000.00	\$ 16,759,049.50
Federal Agency:			
SBA	\$ 529,011,299.73	\$ 526,349,347.25	\$ 519,931.76
MBS-REMICs	\$ 168,114,615.55	\$ 182,019,545.44	\$ 802,425.84
Debentures	\$ 1,579,469,059.00	\$ 1,573,622,620.00	\$ 7,969,826.84
Debentures FR	\$ -	\$ -	\$ -
Discount Notes	\$ 2,847,923,180.59	\$ 2,849,340,000.00	NA
GNMA	\$ 250.63	\$ 251.34	\$ 2.61
IBRD Debenture	\$ 550,023,601.87	\$ 550,114,000.00	\$ 492,015.00
IBRD Deb FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 105,597.78
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 5,470,072,114.08	\$ 5,466,681,651.39	\$ 2,150,159.75
Commercial Paper	\$ 2,574,557,638.90	\$ 2,574,523,819.46	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,369,640,000.00	\$ 4,369,640,000.00	NA
AB 55 & GF Loans	\$ 636,063,443.82	\$ 636,063,443.82	NA
TOTAL	\$ 52,461,827,723.46	\$ 52,485,168,778.70	\$ 28,799,009.08

Fair Value Including Accrued Interest	\$	52,513,967,787.78
---------------------------------------	----	-------------------

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).